

List of HEC Lausanne Master's thesis 2022

Master in Finance, Internship Thesis

Name	Surname	Title	Teacher
André	Dimitri	Decentralized Futures Implementations	Xu Jiahua
Ayoub	Dounia	Quantitative approach to portfolio replication	Rockinger Michael
Bally	Zyad	Le développement de la gestion de fortune dans l'Union Economique et Monétaire Ouest Africaine	Fragnière Emmanuel
Béguin	Vanessa	Attractiveness of Private Equity Co-Investments Compared to Traditional Private Equity Vehicles	Mihet Roxana
Ben Kamla	Zied	Valuation Case: Green Offshore Services	Schürhoff Norman
Bleckmann	Christian	Valuation of Sano Bruno's Enterprises Ltd Israel's largest manufacturer of non-food items	Nikolov Boris
Bluszez	Loriane	Mergers and acquisitions: the relationship between the target's critical audit matters and the offered premium. A focus on M&A of US companies.	Roger Tristan
Bonetti	Shaza	Case Study: Recommendations on Risk Assessment Methodologies for Operational Risks in Philip Morris INC.	Schürhoff. Norman
Bosc	Constantin	Interest rates and Bitcoin trend	lelpo Florian
Brussard	Eric	Growth vs Value Stocks Which strategy provided the best returns between 2012 and 2020?	Ballocchi Giuseppe



Bürgy	Joan	Luck versus Skill in Equity Mutual Funds	lelpo Florian
Cerutti	Rachel	How Can Sustainability be incorporated into Investment Advice for Pension Funds?	Jondeau Eric
Cetinkaya	Mina	INTERNAL CONTROL ASSESSMENT: Tangible Fixed Asset Management	Dimopoulos Theodosios
Ceylan	Tolga	Impact de l'inflation sur le rendement des principales classes d'actifs	Rockinger Michael
Chabrowski	Olivia	SMEs and ESG incentivation	Mihet Roxana
Chapuy	Paul-Emile	Risk-Free Term Structure Model	Cho Thomas
Chedly	Sarra	The challenges of a practical Mergers and Acquisitions transaction within the Swiss market	Ballocchi Giuseppe
Colucci	Lorenzo	Integration of ESG scores in an equity long/short portfolio	Karyampas Dimitrios
Crippa	Andrea	Incorporation of direct and indirect Blockchain-related investments in a licensed Swiss Family Office	Ballocchi Giuseppe
Danichert	Baptiste	Financing Strategy to Fund a Growth Company in Manufacturing Industry. Challenges and Opportunities	Petty Jeffrey
Davila	Nicole	Distributed ledger technologies in settlement	Bretscher Lorenzo
De Buren	Michel	Derivatives and delta hedging in Wize	Bretscher Lorenzo
Demaj	Florida	Setting up a Financial Cockpit for a start-up	Dimopoulos Theodosios
Diserens	Guillaume	The performance of ESG indexes by asset selection	Bretscher Lorenzo
Dolincourt	Jeremy	ACTIVE VERSUS PASSIVE MANAGEMENT: PERSPECTIVE OF A RISK-TOLERANT INVESTOR	Goyal Amit
El Koudsi	Boubker Rayan	Implementation of a financing strategy through tokenization: the case of Swiss startups	Roger Tristan
Ery	William	Decrypting the Institutional Adoption of Digital Assets	Mihet Roxana
Favre	Alicia	The Effect of ESG Ratings on Financial-Based Brand Equity	Zhao Ziwei
Frogg	Sami	What are the implications of consolidation services on financial institutions?	Markarian Garen



Geiller	Antoine	Allocate traditional assets with Hedge Funds	lelpo Florian
Granzotto	Laura	Comparative analysis of Traditional and Alternative Performance Metrics	Ballocchi Giuseppe
Gruffaz	Pauline	ESG investment strategies for Swiss pension funds: Case of Firmenich Pension Fund	Cho Thomas
Habib	Olivier	Reducing the risk of failure in Mergers and Acquisitions: the Soft Due Diligence	Valta Philip
Hagiage	Alexandre	Valuation and risk of structured products - The benefits of a bank to develop its own	Bretscher Lorenzo
		structured products rather than exploiting those of others.	
Hayderi	Nadine	Thematic Investments: why you should consider them in your asset allocation	Bretscher Lorenzo
Hossaini-Hilali	Ilhame	Measures of Market Risk in the Interest Rate Market	Schürhoff Norman
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		Galland SA	
Joye	Yoann	Pricing methods - Application on cementitious additives products	Ziwei Zhao
Kagnassi	Aïssata	Traceability of Soft Commodities: The Cocoa Market in West and Central Africa	Guillemin Pierre
Kastrati	Endrit	Pricing 12 Months USD Autocall Guaranteed Coupon on worst-of US stocks with	Zhao Ziwei
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Kempter	Ruben	A Structural Analysis of the Covered Call Strategy in the Gold Market	Ballocchi Giuseppe
Kolloni	Djellza	How to offer an endowment investment approach to private banking clients	Roger Tristan
Lahlou	Yasmine	KPIs and inventory management cost optimization	Petty Jeffrey
Lauters	Jeremie	The use of the Customer Base Corporate Valuation Model in the Venture Capital	Theodosios Dimopoulos
		Industry: How to enhance the valuation process	
Leal	Joao André	Portfolio Value-at-Risk assessment and optimization	Goyal Amit
Leroy	Coralie	The influence of oil price volatility on the Russian Economy (2003-2022)	Rockinger Michael
Liechti	Yann	The divergence between traditional valuation methods and the practitioners' method	Valta Philip
		when valuing SMEs	
Liu	Mengcheng	Analysis of the German natural gas market and the Dutch TTF futures price	Mihet Roxana



Lorenzo	Giuseppe	Assessing anomalous returns of blockchain-related stocks	Cho Thomas
Maknine	Yassine	An Analysis Of Machine Learning Tools For Decision Support In Venture Capital	Tristan Roger
Marchand	Léo	A Study of SPACs' Common Shares Performance	Goyal Amit
Marconato	Yann	Swiss Startups Performance within Europe - Financial Returns Comparison	Nikolov Boris
Martin	Nathan	Launch of an Impact Fund of Funds: an analysis of impact measurement and	Bretscher Lorenzo
		management practices of European Private Equity fund managers	
Masmoudi	Leïla	Fintech & Financial Inclusion in developing countries: A comparative case study	Roger Tristan
Menkes	Arthur	Implementation of structured products in goal-based investments	Cho Thomas
Mfumu-Kanda	Kevin	Financing innovation: the case of sub-Saharan Africa	Petty Jeffrey
Michaca	Garry	Swiss Provident Market: Assessing the Market Efficiency and the Impact of Regulation	Goyal Amit
		Constraints on Investments	
Morel-	Gregory	Back Office Automated Work Impact on Operational Risk in Commodity Trading	lelpo Florian
Chevillet			
Mosella	Fabio	Building an Automated Financial Portfolio Management System: how to marry Finance	Cho Thomas
		with IT and Innovation.	
Mosto Gruber	Francesca	Investigation of the Impact of ESG Indicators on the Financial Portfolio Performance	Guillemin Pierre
Muhammetguly	Selbi	What are the factors that influence Hedge Funds performance through time?	lelpo Florian
Munoz	Paul	Special Purpose Acquisition Company: An Alternative to the Public Market	Roger Tristan
Nicolle	Charlotte	The Pricing and Performance of Structured Products in Switzerland - Empirical findings	Rockinger Michael
		for Barrier Reverse Convertibles issued by Vontobel in 2020 -	
Oueslati	Mehdi	Transformation prompted by ORAb and the advancement toward best practice in	Markarian Garen
		Corporate Governance. Application to Swiss-listed companies	
Ouzerara	Othmane	Machine Learning Approach to Database Failure Prediction	Bretscher Lorenzo



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Öztürk	Aysenur	ESG performance as a value-enhancing in the context of M&A: evidence from the EU and the US markets	Nikolov Boris
Parent	Inès	ESG screening and risk minimization: Impact on performance and allocation of equity portfolios	Nikolov Boris
Pires Quintas	Sandra	Private equity to enhance performance for long term investors in a Goal Based Investing framework	Nikolov Boris
Poncin	Clément	Behavioral of low volatile portfolios in relation to Interest rate in Europe	Goyal Amit
Portella	Ugo	Sanctions against Russia. environmental regulations and alarming fundamentals: a combination of factors disrupting the crude oil shipping market's future	Schürhoff Norman
Rama	Audrey	The Impact of Uncertainty Indices on the Russian Macroeconomy and Commodity Futures Prices	Nikolov Boris
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Raphin	Alexis	The Quest for Sustainable Financial Solutions	Ballocchi Giuseppe
Razgoev	Nodari	The Liquidity Risk Management of Banco Santander International SA	Markarian Garen
Ribeiro Pinheiro Duarte	Antoni Rafael	GLOBAL ANALYSIS OF THE M&A ACTIVITY IN THE TECH SECTOR	Goyal Amit
Ridings	Alexandre	Inclusion of Alternative Investments: The University Endowment Model	Mihet Roxana
Rodrigues De Sousa	Miguel	The Impact of COVID-19 on Currency Hedging Effectiveness	Wälchli Urs
Rojo	Flavio	GOAL-BASED WEALTH MANAGEMENT: HOW COULD A CLIENT-CENTRIC APPROACH DRIVE ORGANIC GROWTH	Goyal Amit
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Sabaratnam	Abinadab	Money Laundering in Cryptocurrencies	Rockinger Michael
Sabatakakis	Yannis	How Finance Can Have a Positive Impact on Climate Change	Tristan Roger
Sager	Guillaume	In a low interest rates world. what is the optimal portfolio for the Swiss household ?	Alessandrini Fabio
Sahiti	Flakron	Comparing Risk-Adjusted Performance Measures and Implementation of a Mutual Funds Comparison Tool	Cho Thomas
Sasselli	David	An Intraday Liquidity Risk Indicator as a forecasting tool for Counterbalancing Capacity	Rockinger Michael
Schuster	Julien	Influence of COVID-19 crisis on M&A activity and performance of pharmaceutical companies	Nikolov Boris
Seixas de Matos	Daniel	PORTFOLIO OPTIMIZATION UNDER SOLVENCY II: AN ASSET ALLOCATION FOCUSED ON THE MARET RISK MODULE	Cho Thomas
Silva Caetano	Raul	Analysis of the healthcare. consumer staples. financials and consumer discretionary sectors under COVID-19	Rockinger Michael
Sinha	Prasoon	Valuation of CasperLabs AG	Ballocchi Giuseppe
Suchet	Lorena	How did the pandemic influence Symbiotics'originations?	Zhao Ziwei
Thevenin	Paul	The development of the private debt asset class and its impact on institutional portfolios	lelpo Florian
Trad	Elie	Description of a Start-up's financing history and proposition for the next funding: How can a young company survive until it reaches profitability?	Dimopoulos Theodosios
Tsagkri	Maria	InsurTech and its integration in the Insurance industry with focus on Mergers and Acquisitions	Valta Philip
Turbé	Benoît	A Deep Dive in the Carbon Economy: Building a framework for VC Investments	Markarian Garen
Ukshini	Taulant	Invest in Structured products : pricing and performance of a Barrier Reverse Convertible	Goyal Amit
Valensi	Marie	ESG scoring method and fund performance: case of thematic fund	Cho Thomas
Vermeil	Louis	Antifragility in Portfolio Construction	Ballocchi Giuseppe
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Vogt	Florian	Macro Regime Identification and Portfolio Stress Testing	Rockinger Michael
von	Boris	Profitability Analysis from an Insurance Company	Guillemin Pierre
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Wanis	Hany	Predicting real estate rents in the Greater Lausanne using Machine Learning	Roxana Mihet
Weber	Laura	Barrier Reverse Convertible Risk Analysis	Goyal Amit
Willi	Léa	The end of the European Central Bank's Corporate Sector Purchase Programme: What	Rockinger Michael
		does it mean for European Corporate Issuers?	
Wojcik	Alec	Factor Timing using Macroeconomics and Momentum signals on the MSCI Factors	lelpo Florian